autogluon each location

October 26, 2023

1 Config

```
[1]: # config
     label = 'v'
     metric = 'mean_absolute_error'
     time_limit = 60*10
     presets = "best_quality"#'best_quality'
     do_drop_ds = True
     # hour, dayofweek, dayofmonth, month, year
     use_dt_attrs = []#["hour", "year"]
     use_estimated_diff_attr = False
     use_is_estimated_attr = True
     drop_night_outliers = True
     drop_null_outliers = True
     to_drop = ["snow_drift:idx", "snow_density:kgm3", "wind_speed_w_1000hPa:ms",_

¬"dew_or_rime:idx", "prob_rime:p", "fresh_snow_12h:cm", "fresh_snow_24h:cm",
□

¬"wind_speed_u_10m:ms", "wind_speed_v_10m:ms", "snow_melt_10min:mm",

      → "rain_water:kgm2", "dew_point_2m:K", "precip_5min:mm", "absolute_humidity_2m:
      ⇒gm3", "air_density_2m:kgm3"]#, "msl_pressure:hPa", "pressure_50m:hPa", ⊔
      →"pressure_100m:hPa"]
     #to drop = ["snow drift:idx", "snow density:kqm3", "wind speed w 1000hPa:
      \rightarrowms",_{\square}"dew_or_rime:idx", "prob_rime:p", "fresh_snow_12h:cm", "fresh_snow_24h:
      Garage of the speed_u_10m:ms", "wind_speed_v_10m:ms", "snow_melt_10min:
      →mm", "rain_water:kgm2", "dew_point_2m:K", "precip_5min:mm", "
      → "absolute_humidity_2m:gm3", "air_density_2m:kgm3"]
     use_groups = False
     n_groups = 8
     # auto_stack = True
     num_stack_levels = 0
     num_bag_folds = None# 8
```

```
num_bag_sets = None#20

use_tune_data = True
use_test_data = True
#tune_and_test_length = 0.5 # 3 months from end
# holdout_frac = None
use_bag_holdout = True # Enable this if there is a large gap between score_valu
--and score_test in stack models.

sample_weight = None#'sample_weight' #None
weight_evaluation = False#
sample_weight_estimated = 1
sample_weight_may_july = 1

run_analysis = False

shift_predictions_by_average_of_negatives_then_clip = False
clip_predictions = True
shift_predictions = False
```

2 Loading and preprocessing

```
# Create a set for constant-time lookup
    index_set = set(X.index)
    # Vectorized time shifting
    one_hour = pd.Timedelta('1 hour')
    shifted_indices = X_shifted.index + one_hour
    X_shifted.loc[shifted_indices.isin(index_set)] = X.
 Gloc[shifted_indices[shifted_indices.isin(index_set)]][columns]
    # Count
    count1 = len(shifted_indices[shifted_indices.isin(index_set)])
    count2 = len(X_shifted) - count1
    print("COUNT1", count1)
    print("COUNT2", count2)
    # Rename columns
    X_old_unshifted = X_shifted.copy()
    X_old_unshifted.columns = [f"{col}_not_shifted" for col in X_old_unshifted.

columns]

    date_calc = None
    # If 'date_calc' is present, handle it
    if 'date_calc' in X.columns:
        date_calc = X[X.index.minute == 0]['date_calc']
    # resample to hourly
    print("index: ", X.index[0])
    X = X.resample('H').mean()
    print("index AFTER: ", X.index[0])
    X[columns] = X_shifted[columns]
    \#X[X\_old\_unshifted.columns] = X\_old\_unshifted
    if date_calc is not None:
        X['date_calc'] = date_calc
    return X
def fix_X(X, name):
```

```
# Convert 'date forecast' to datetime format and replace original column
 ⇔with 'ds'
   X['ds'] = pd.to_datetime(X['date_forecast'])
   X.drop(columns=['date forecast'], inplace=True, errors='ignore')
   X.sort_values(by='ds', inplace=True)
   X.set index('ds', inplace=True)
   X = feature_engineering(X)
   return X
def handle features(X train observed, X train estimated, X test, y train):
   X_train_observed = fix_X(X_train_observed, "X_train_observed")
   X_train_estimated = fix_X(X_train_estimated, "X_train_estimated")
   X_test = fix_X(X_test, "X_test")
    if weight evaluation:
        # add sample weights, which are 1 for observed and 3 for estimated
        X_train_observed["sample_weight"] = 1
       X_train_estimated["sample_weight"] = sample_weight_estimated
       X_test["sample_weight"] = sample_weight_estimated
   y_train['ds'] = pd.to_datetime(y_train['time'])
   y_train.drop(columns=['time'], inplace=True)
   y_train.sort_values(by='ds', inplace=True)
   y_train.set_index('ds', inplace=True)
   return X_train_observed, X_train_estimated, X_test, y_train
def preprocess_data(X_train_observed, X_train_estimated, X_test, y_train,_
 →location):
    # convert to datetime
   X_train_observed, X_train_estimated, X_test, y_train =_
 handle_features(X_train_observed, X_train_estimated, X_test, y_train)
   if use estimated diff attr:
       X_train_observed["estimated_diff_hours"] = 0
        X_train_estimated["estimated_diff_hours"] = (X_train_estimated.index -__
 apd.to_datetime(X_train_estimated["date_calc"])).dt.total_seconds() / 3600
```

```
X_test["estimated_diff_hours"] = (X_test.index - pd.
 sto_datetime(X_test["date_calc"])).dt.total_seconds() / 3600
        X_train_estimated["estimated_diff_hours"] = 

¬X_train_estimated["estimated_diff_hours"].astype('int64')

        # the filled once will get dropped later anyways, when we drop y nans
        X_test["estimated_diff_hours"] = X_test["estimated_diff_hours"].

→fillna(-50).astype('int64')
    if use_is_estimated_attr:
       X_train_observed["is_estimated"] = 0
       X train estimated["is estimated"] = 1
       X_test["is_estimated"] = 1
    # drop date calc
   X_train_estimated.drop(columns=['date_calc'], inplace=True)
   X_test.drop(columns=['date_calc'], inplace=True)
   y_train["y"] = y_train["pv_measurement"].astype('float64')
   y_train.drop(columns=['pv_measurement'], inplace=True)
   X_train = pd.concat([X_train_observed, X_train_estimated])
    # clip all y values to 0 if negative
   y_train["y"] = y_train["y"].clip(lower=0)
   X_train = pd.merge(X_train, y_train, how="inner", left_index=True,_
 →right_index=True)
    # print number of nans in y
   print(f"Number of nans in y: {X_train['y'].isna().sum()}")
   print(f"Size of estimated after dropping nans:
 →{len(X_train[X_train['is_estimated']==1].dropna(subset=['y']))}")
   X_train["location"] = location
   X_test["location"] = location
   return X_train, X_test
# Define locations
locations = ['A', 'B', 'C']
X_trains = []
X_{\text{tests}} = []
```

```
for loc in locations:
    print(f"Processing location {loc}...")
    # Read target training data
    y_train = pd.read_parquet(f'{loc}/train_targets.parquet')
    # Read estimated training data and add location feature
    X_train_estimated = pd.read_parquet(f'{loc}/X_train_estimated.parquet')
    # Read observed training data and add location feature
    X_train_observed= pd.read_parquet(f'{loc}/X_train_observed.parquet')
    # Read estimated test data and add location feature
    X_test_estimated = pd.read_parquet(f'{loc}/X_test_estimated.parquet')
    # Preprocess data
    X_train, X_test = preprocess_data(X_train_observed, X_train_estimated,__
 →X_test_estimated, y_train, loc)
    X_trains.append(X_train)
    X_tests.append(X_test)
# Concatenate all data and save to csv
X_train = pd.concat(X_trains)
X_test = pd.concat(X_tests)
Processing location A...
COUNT1 29667
COUNT2 1
index: 2019-06-02 22:00:00
index AFTER: 2019-06-02 22:00:00
COUNT1 4392
COUNT2 2
index: 2022-10-28 22:00:00
index AFTER: 2022-10-28 22:00:00
COUNT1 702
COUNT2 18
index: 2023-05-01 00:00:00
index AFTER: 2023-05-01 00:00:00
Number of nans in y: 0
Size of estimated after dropping nans: 4418
Processing location B...
COUNT1 29232
COUNT2 1
index: 2019-01-01 00:00:00
index AFTER: 2019-01-01 00:00:00
COUNT1 4392
COUNT2 2
```

Loop through locations

```
index: 2022-10-28 22:00:00
index AFTER: 2022-10-28 22:00:00
COUNT1 702
COUNT2 18
index: 2023-05-01 00:00:00
index AFTER: 2023-05-01 00:00:00
Number of nans in y: 4
Size of estimated after dropping nans: 3625
Processing location C...
COUNT1 29206
COUNT2 1
index: 2019-01-01 00:00:00
index AFTER: 2019-01-01 00:00:00
COUNT1 4392
COUNT2 2
index: 2022-10-28 22:00:00
index AFTER: 2022-10-28 22:00:00
COUNT1 702
COUNT2 18
index: 2023-05-01 00:00:00
index AFTER: 2023-05-01 00:00:00
Number of nans in y: 6059
Size of estimated after dropping nans: 2954
```

2.1 Feature enginering

2.1.1 Remove anomalies

```
for idx in x.index:
                 value = x[idx]
                 # if location == "B":
                       continue
                 if value == last_val and value not in allowed:
                     streak_length += 1
                     streak_indices.append(idx)
                 else:
                     streak_length = 1
                     last val = value
                     streak_indices.clear()
                 if streak_length > max_streak_length:
                     found_streaks[value] = streak_length
                     for streak_idx in streak_indices:
                         x[idx] = np.nan
                     streak_indices.clear() # clear after setting to NaN to avoid_
      ⇔setting multiple times
             df.loc[df["location"] == location, column] = x
             print(f"Found streaks for location {location}: {found_streaks}")
         return df
     # deep copy of X_train\ into\ x_copy
     X_train = replace_streaks_with_nan(X_train.copy(), 3, "y")
    Found streaks for location A: {}
    Found streaks for location B: {3.45: 28, 6.9: 7, 12.9375: 5, 13.8: 8, 276.0: 78,
    18.975: 58, 0.8625: 4, 118.1625: 33, 34.5: 11, 183.7125: 1058, 87.1125: 7,
    79.35: 34, 7.7625: 12, 27.6: 448, 273.4124999999997: 72, 264.7874999999997:
    55, 169.05: 33, 375.1875: 56, 314.8125: 66, 76.7625: 10, 135.4125: 216, 81.9375:
    202, 2.5875: 12, 81.075: 210}
    Found streaks for location C: {9.8: 4, 29.40000000000002: 4, 19.6: 4}
[4]: # print num rows
     temprows = len(X_train)
     X_train.dropna(subset=['y', 'direct_rad_1h:J', 'diffuse_rad_1h:J'],__
     →inplace=True)
     print("Dropped rows: ", temprows - len(X_train))
    Dropped rows: 9293
[5]: import matplotlib.pyplot as plt
     import seaborn as sns
```

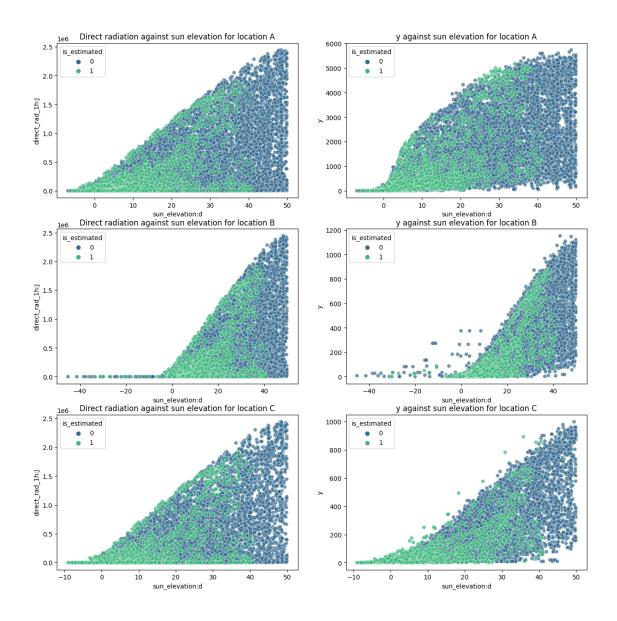
```
# Filter out rows where y == 0
temp = X_train[X_train["y"] != 0]

# Plotting
fig, axes = plt.subplots(len(locations), 2, figsize=(15, 5 * len(locations)))

for idx, location in enumerate(locations):
    sns.scatterplot(ax=axes[idx][0], data=temp[temp["location"] == location],
    \[ \times x="\sun_elevation:d", y="\direct_rad_1h:J", hue="is_estimated",
    \[ \times palette="\viridis", alpha=0.7)
    \[ \times axes[idx][0].\set_title(f"Direct radiation against sun elevation for
    \[ \times location \{ location\}")

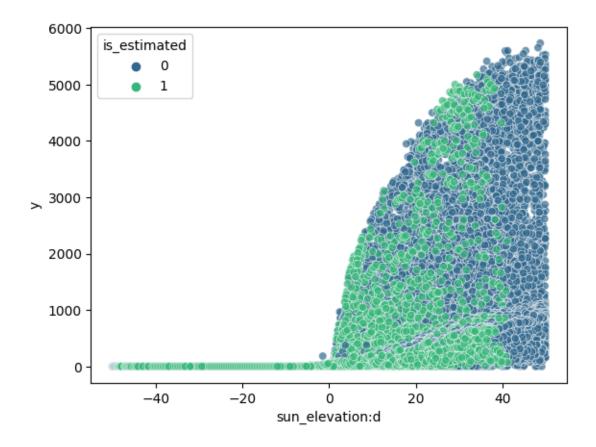
sns.scatterplot(ax=axes[idx][1], data=temp[temp["location"] == location],
    \[ \times x="\sun_elevation:d", y="y", hue="is_estimated", palette="\viridis", alpha=0.7)
    \[ \times xes[idx][1].\set_title(f"y against sun elevation for location \{ location\}")

# plt.tight_layout()
# plt.show()
```

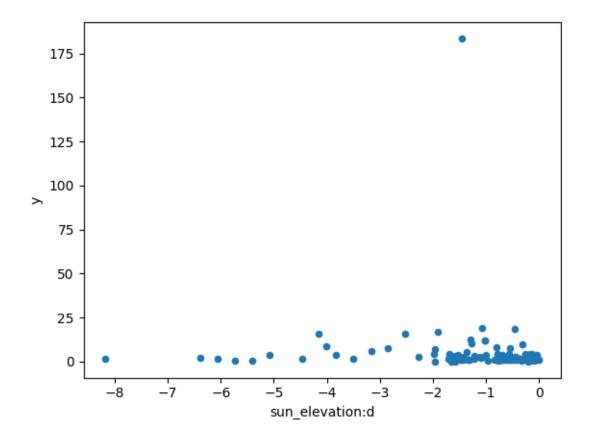


```
[6]: thresh = 0.1

# Update "y" values to NaN if they don't meet the criteria
mask = (X_train["direct_rad_1h:J"] <= thresh) & (X_train["diffuse_rad_1h:J"] <=_\( \text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\t
```



[7]: <AxesSubplot: xlabel='sun_elevation:d', ylabel='y'>



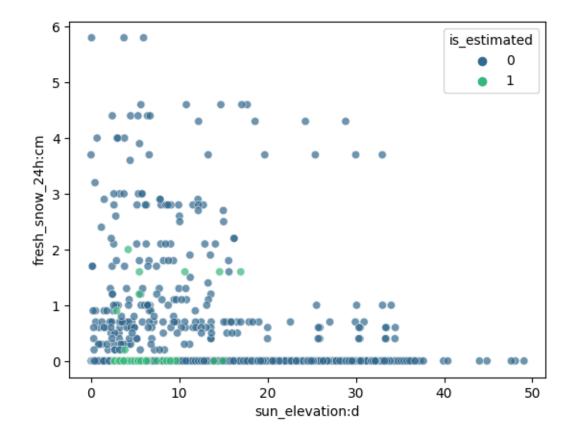
```
[8]: # set y to nan where y is 0, but direct_rad_1h:J or diffuse rad_1h:J are > 0_{\sqcup}
                 ⇔(or some threshold)
                threshold_direct = X_train["direct_rad_1h:J"].max() * 0.01
                threshold_diffuse = X_train["diffuse_rad_1h:J"].max() * 0.01
                print(f"Threshold direct: {threshold_direct}")
                print(f"Threshold diffuse: {threshold_diffuse}")
                mask = (X_train["y"] == 0) & ((X_train["direct_rad_1h:J"] > threshold_direct) |__
                    →(X_train["diffuse rad_1h:J"] > threshold diffuse)) & (X_train["sun_elevation:

    d"] > 0) & (X_train["fresh_snow_24h:cm"] < 6) & (X_train[['fresh_snow_12h:</pre>
                   →cm', 'fresh_snow_1h:cm', 'fresh_snow_3h:cm', 'fresh_snow_6h:cm']].
                    \hookrightarrowsum(axis=1) == 0)
                print(len(X train[mask]))
                #print(X_train[mask][[x for x in X_train.columns if "snow" in x]])
                # show plot where mask is true
                \#sns.scatterplot(data=X_train[mask], x="sun_elevation:d", y="y", u="sun_elevation:d", y="sun_elevation:d", y="sun_elevation:d", y="y", u="sun_elevation:d", u="sun_elevation:d", u="sun_elevation:d", u="sun_elevation:d", u="sun_elevation:d", u="sun_elevation:d", u="sun_elevation:d"
                     ⇔hue="is_estimated", palette="viridis", alpha=0.7)
```

Threshold direct: 24458.97

Threshold diffuse: 11822.505000000001

2599



```
[8]: location is_estimated
    Α
               0
                                  87
               1
                                  10
     В
               0
                                1250
               1
                                  32
     C
               0
                                1174
               1
                                  46
     Name: direct_rad_1h:J, dtype: int64
```

Dropped rows: 4475

2.1.2 Other stuff

```
[10]: import numpy as np
      import pandas as pd
      for attr in use_dt_attrs:
          X_train[attr] = getattr(X_train.index, attr)
          X_test[attr] = getattr(X_test.index, attr)
      #print(X_train.head())
      # If the "sample weight" column is present and weight evaluation is True,
       →multiply sample_weight with sample_weight_may_july if the ds is between
       905-01 00:00:00 and 07-03 23:00:00, else add sample weight as a column to
       \hookrightarrow X_{-}train
      if weight_evaluation:
          if "sample_weight" not in X_train.columns:
              X_train["sample_weight"] = 1
          X_train.loc[((X_train.index.month >= 5) & (X_train.index.month <= 6)) | __</pre>
       →((X_train.index.month == 7) & (X_train.index.day <= 3)), "sample_weight"] *=__
       ⇒sample_weight_may_july
      print(X_train.iloc[200])
      print(X_train[((X_train.index.month >= 5) & (X_train.index.month <= 6)) | ___</pre>
       →((X_train.index.month == 7) & (X_train.index.day <= 3))].head(1))
```

```
if use_groups:
    # fix groups for cross validation
    locations = X_train['location'].unique() # Assuming 'location' is the name_
 ⇔of the column representing locations
    grouped dfs = [] # To store data frames split by location
    # Loop through each unique location
    for loc in locations:
        loc_df = X_train[X_train['location'] == loc]
        # Sort the DataFrame for this location by the time column
        loc_df = loc_df.sort_index()
        # Calculate the size of each group for this location
        group_size = len(loc_df) // n_groups
        # Create a new 'group' column for this location
        loc_df['group'] = np.repeat(range(n_groups),__
  repeats=[group_size]*(n_groups-1) + [len(loc_df) - group_size*(n_groups-1)])
        # Append to list of grouped DataFrames
        grouped_dfs.append(loc_df)
    # Concatenate all the grouped DataFrames back together
    X_train = pd.concat(grouped_dfs)
    X train.sort index(inplace=True)
    print(X_train["group"].head())
X_train.drop(columns=to_drop, inplace=True)
X_test.drop(columns=to_drop, inplace=True)
X_train.to_csv('X_train_raw.csv', index=True)
X_test.to_csv('X_test_raw.csv', index=True)
absolute_humidity_2m:gm3
                                          8.85
air_density_2m:kgm3
                                         1.223
ceiling_height_agl:m
                                  3206.774902
clear_sky_energy_1h:J
                                 1687762.375
clear_sky_rad:W
                                   576.825012
cloud_base_agl:m
                                  3206.774902
dew_or_rime:idx
                                           0.0
```

```
dew_point_2m:K
                                        282,625
diffuse_rad:W
                                         164.75
                                   473465.40625
diffuse_rad_1h:J
direct_rad:W
                                     265.799988
direct rad 1h:J
                                    875466.3125
effective_cloud_cover:p
                                      54.775002
elevation:m
                                            6.0
fresh_snow_12h:cm
                                            0.0
fresh snow 1h:cm
                                            0.0
fresh_snow_24h:cm
                                            0.0
fresh_snow_3h:cm
                                            0.0
fresh_snow_6h:cm
                                            0.0
is_day:idx
                                            1.0
is_in_shadow:idx
                                            0.0
                                    1024.849976
msl_pressure:hPa
precip_5min:mm
                                            0.0
precip_type_5min:idx
                                            0.0
                                    1011.849976
pressure_100m:hPa
pressure_50m:hPa
                                    1017.849976
prob rime:p
                                            0.0
rain water:kgm2
                                            0.0
relative humidity 1000hPa:p
                                      65.349998
                                    1023.900024
sfc pressure:hPa
snow_density:kgm3
                                            NaN
snow_depth:cm
                                            0.0
snow_drift:idx
                                            0.0
snow_melt_10min:mm
                                            0.0
snow_water:kgm2
                                            0.0
                                     107.550003
sun azimuth:d
sun_elevation:d
                                      34.256001
super_cooled_liquid_water:kgm2
                                            0.0
t_1000hPa:K
                                     286.774994
total_cloud_cover:p
                                      82.199997
visibility:m
                                   48704.824219
wind speed 10m:ms
                                            2.7
wind_speed_u_10m:ms
                                           -2.4
wind speed v 10m:ms
                                           -1.2
wind_speed_w_1000hPa:ms
                                            0.0
is_estimated
                                              0
                                         1828.2
у
location
                                              Α
Name: 2019-06-12 07:00:00, dtype: object
                     absolute_humidity_2m:gm3 air_density_2m:kgm3 \
ds
2019-06-02 23:00:00
                                           7.7
                                                              1.2235
                     ceiling_height_agl:m clear_sky_energy_1h:J \
ds
```

```
0.0
     2019-06-02 23:00:00
                                   1689.824951
                          clear_sky_rad:W cloud_base_agl:m dew_or_rime:idx \
     ds
                                                1689.824951
                                                                         0.0
     2019-06-02 23:00:00
                                      0.0
                          dew_point_2m:K diffuse_rad:W diffuse_rad_1h:J ... \
     ds
     2019-06-02 23:00:00
                              280.299988
                                                    0.0
                                                                      0.0 ...
                          t_1000hPa:K total_cloud_cover:p visibility:m \
     ds
                                                     100.0 33770.648438
     2019-06-02 23:00:00 286.899994
                          wind_speed_10m:ms wind_speed_u_10m:ms \
     ds
     2019-06-02 23:00:00
                                       3.35
                                                           -3.35
                          wind_speed_v_10m:ms wind_speed_w_1000hPa:ms \
     ds
     2019-06-02 23:00:00
                                                                   0.0
                                        0.275
                                          y location
                          is estimated
     ds
     2019-06-02 23:00:00
                                     0.0
                                                    Α
     [1 rows x 48 columns]
[11]: # Create a plot of X_train showing its "y" and color it based on the value of
      → the sample_weight column.
      if "sample_weight" in X_train.columns:
         import matplotlib.pyplot as plt
         import seaborn as sns
         sns.scatterplot(data=X_train, x=X_train.index, y="y", hue="sample_weight",_
       ⇔palette="deep", size=3)
         plt.show()
[12]: def normalize_sample_weights_per_location(df):
         for loc in locations:
             loc_df = df[df["location"] == loc]
              loc_df["sample_weight"] = loc_df["sample_weight"] /_
       →loc_df["sample_weight"].sum() * loc_df.shape[0]
              df[df["location"] == loc] = loc df
         return df
      import pandas as pd
```

```
def split_and_shuffle_data(input_data, num_bins, frac1):
    Splits the input data into num bins and shuffles them, then divides the \Box
 ⇒bins into two datasets based on the given fraction for the first set.
    Args:
        input data (pd.DataFrame): The data to be split and shuffled.
        num bins (int): The number of bins to split the data into.
        frac1 (float): The fraction of each bin to go into the first output \sqcup
 \hookrightarrow dataset.
    Returns:
        pd.DataFrame, pd.DataFrame: The two output datasets.
    # Validate the input fraction
    if frac1 < 0 or frac1 > 1:
        raise ValueError("frac1 must be between 0 and 1.")
    if frac1==1:
        return input_data, pd.DataFrame()
    # Calculate the fraction for the second output set
    frac2 = 1 - frac1
    # Calculate bin size
    bin_size = len(input_data) // num_bins
    # Initialize empty DataFrames for output
    output_data1 = pd.DataFrame()
    output_data2 = pd.DataFrame()
    for i in range(num_bins):
        # Shuffle the data in the current bin
        np.random.seed(i)
        current_bin = input_data.iloc[i * bin_size: (i + 1) * bin_size].
 ⇒sample(frac=1)
        # Calculate the sizes for each output set
        size1 = int(len(current_bin) * frac1)
        # Split and append to output DataFrames
        output_data1 = pd.concat([output_data1, current_bin.iloc[:size1]])
        output_data2 = pd.concat([output_data2, current_bin.iloc[size1:]])
    # Shuffle and split the remaining data
    remaining_data = input_data.iloc[num_bins * bin_size:].sample(frac=1)
```

```
[13]: from autogluon.tabular import TabularDataset, TabularPredictor
      data = TabularDataset('X_train_raw.csv')
      # set group column of train_data be increasing from 0 to 7 based on time, the
      of treat 1/8 of the data is group 0, the second 1/8 of the data is group 1, etc.
      data['ds'] = pd.to_datetime(data['ds'])
      data = data.sort_values(by='ds')
      # # print size of the group for each location
      # for loc in locations:
           print(f"Location {loc}:")
           print(train_data[train_data["location"] == loc].qroupby('qroup').size())
      # get end date of train data and subtract 3 months
      \#split\_time = pd.to\_datetime(train\_data["ds"]).max() - pd.
      → Timedelta(hours=tune and test length)
      # 2022-10-28 22:00:00
      split_time = pd.to_datetime("2022-10-28 22:00:00")
      train_set = TabularDataset(data[data["ds"] < split_time])</pre>
      estimated_set = TabularDataset(data[data["ds"] >= split_time]) # only estimated
      test_set = pd.DataFrame()
      tune_set = pd.DataFrame()
      new_train_set = pd.DataFrame()
      if not use_tune_data:
          raise Exception("Not implemented")
      for location in locations:
          loc_data = data[data["location"] == location]
          num_train_rows = len(loc_data)
          tune_rows = 1500.0 # 2500.0
          if use_test_data:
              tune_rows = 1880.0 \# max(3000.0, \bot)
       →len(estimated_set[estimated_set["location"] == location]))
```

```
holdout_frac = max(0.01, min(0.1, tune rows / num_train_rows)) *__
 onum_train_rows / len(estimated_set[estimated_set["location"] == location])
   print(f"Size of estimated for location {location}:
 →{len(estimated_set[estimated_set['location'] == location])}. Holdout fracu
 ⇒should be % of estimated: {holdout frac}")
   # shuffle and split data
   loc_tune_set, loc_new_train_set =
 split_and shuffle_data(estimated_set[estimated_set['location'] == location],__
 →40, holdout_frac)
   print(f"Length of location tune set : {len(loc_tune_set)}")
   new_train_set = pd.concat([new_train_set, loc_new_train_set])
   if use_test_data:
       loc_test_set, loc_tune_set = split_and shuffle_data(loc_tune_set, 40, 0.
 ⇒2)
       test_set = pd.concat([test_set, loc_test_set])
   tune set = pd.concat([tune set, loc tune set])
print("Length of train set before adding test set", len(train_set))
# add rest to train_set
train_set = pd.concat([train_set, new_train_set])
print("Length of train set after adding test set", len(train_set))
if use_groups:
   test_set = test_set.drop(columns=['group'])
tuning_data = tune_set
# number of rows in tuning data for each location
print("Shapes of tuning data", tuning_data.groupby('location').size())
if use_test_data:
   test_data = test_set
   print("Shape of test", test_data.shape[0])
```

```
train_data = train_set
      # ensure sample weights for your training (or tuning) data sum to the number of \Box
       →rows in the training (or tuning) data.
      if weight evaluation:
          # ensure sample weights for data sum to the number of rows in the tuning /
       ⇔train data.
          tuning_data = normalize_sample_weights_per_location(tuning_data)
          train_data = normalize_sample_weights_per_location(train_data)
          if use_test_data:
              test data = normalize sample weights per location(test data)
      train_data = TabularDataset(train_data)
      tuning_data = TabularDataset(tuning_data)
      if use_test_data:
          test_data = TabularDataset(test_data)
     Size of estimated for location A: 4204. Holdout frac should be % of estimated:
     0.44719314938154137
     Length of location tune set: 1841
     Size of estimated for location B: 3501. Holdout frac should be % of estimated:
     0.5369894315909739
     Length of location tune set: 1851
     Size of estimated for location C: 2877. Holdout frac should be % of estimated:
     0.6534584636774418
     Length of location tune set: 1864
     Length of train set before adding test set 74736
     Length of train set after adding test set 79762
     Shapes of tuning data location
          1481
     Α
          1489
     В
     С
          1500
     dtype: int64
     Shape of test 1086
         Quick EDA
[14]: if run_analysis:
          import autogluon.eda.auto as auto
          auto.dataset_overview(train_data=train_data, test_data=test_data,_u
       →label="y", sample=None)
[15]: if run_analysis:
          auto.target_analysis(train_data=train_data, label="y", sample=None)
```

4 Modeling

```
[16]: import os
      # Get the last submission number
      last_submission_number = int(max([int(filename.split('_')[1].split('.')[0]) for__
       ofilename in os.listdir('submissions') if "submission" in filename]))
      print("Last submission number:", last_submission_number)
      print("Now creating submission number:", last submission number + 1)
      # Create the new filename
      new_filename = f'submission_{last_submission_number + 1}'
      hello = os.environ.get('HELLO')
      if hello is not None:
          new_filename += f'_{hello}'
      print("New filename:", new_filename)
     Last submission number: 115
     Now creating submission number: 116
     New filename: submission 116
[17]: predictors = [None, None, None]
[18]: def fit predictor for location(loc):
          print(f"Training model for location {loc}...")
          # sum of sample weights for this location, and number of rows, for both _{f L}
       →train and tune data and test data
          if weight evaluation:
              print("Train data sample weight sum:", ___
       otrain_data[train_data["location"] == loc]["sample_weight"].sum())
              print("Train data number of rows:", train_data[train_data["location"]_
       \Rightarrow = loc].shape[0])
              if use_tune_data:
                  print("Tune data sample weight sum:", __
       otuning_data[tuning_data["location"] == loc]["sample_weight"].sum())
                  print("Tune data number of rows:", ...
       stuning_data[tuning_data["location"] == loc].shape[0])
              if use_test_data:
                  print("Test data sample weight sum:", ___
       stest_data[test_data["location"] == loc]["sample_weight"].sum())
                  print("Test data number of rows:", test_data[test_data["location"]_
       \rightarrow = loc].shape[0])
          predictor = TabularPredictor(
              label=label,
```

```
eval_metric=metric,
        path=f"AutogluonModels/{new filename} {loc}",
         # sample_weight=sample_weight,
         # weight_evaluation=weight_evaluation,
         # groups="group" if use_groups else None,
    ).fit(
        train_data=train_data[train_data["location"] == loc].

drop(columns=["ds"]),
        time_limit=time_limit,
        presets=presets,
        num_stack_levels=num_stack_levels,
        num_bag_folds=num_bag_folds if not use_groups else 2,# just put_
  ⇔somethin, will be overwritten anyways
        num_bag_sets=num_bag_sets,
        tuning_data=tuning_data[tuning_data["location"] == loc].
  oreset_index(drop=True).drop(columns=["ds"]) if use_tune_data else None,
        use_bag_holdout=use_bag_holdout,
         # holdout_frac=holdout_frac,
    )
     # evaluate on test data
    if use_test_data:
         # drop sample weight column
        t = test_data[test_data["location"] == loc]#.
  →drop(columns=["sample_weight"])
        perf = predictor.evaluate(t)
        print("Evaluation on test data:")
        print(perf[predictor.eval_metric.name])
    return predictor
loc = "A"
predictors[0] = fit_predictor_for_location(loc)
Presets specified: ['best_quality']
Stack configuration (auto_stack=True): num_stack_levels=0, num_bag_folds=8,
num_bag_sets=20
Beginning AutoGluon training ... Time limit = 600s
AutoGluon will save models to "AutogluonModels/submission_116_A/"
AutoGluon Version: 0.8.2
                    3.10.12
Python Version:
Operating System: Linux
Platform Machine: x86 64
Platform Version: #1 SMP Debian 5.10.197-1 (2023-09-29)
Disk Space Avail: 194.55 GB / 315.93 GB (61.6%)
Train Data Rows:
                    30842
Train Data Columns: 32
```

Tuning Data Rows: 1481 Tuning Data Columns: 32 Label Column: y Preprocessing data ... AutoGluon infers your prediction problem is: 'regression' (because dtype of label-column == float and many unique label-values observed). Label info (max, min, mean, stddev): (5733.42, 0.0, 674.96597, 1197.37164) If 'regression' is not the correct problem_type, please manually specify the problem_type parameter during predictor init (You may specify problem_type as one of: ['binary', 'multiclass', 'regression']) Using Feature Generators to preprocess the data ... Fitting AutoMLPipelineFeatureGenerator... Available Memory: 132446.04 MB Train Data (Original) Memory Usage: 9.89 MB (0.0% of available memory) Inferring data type of each feature based on column values. Set feature_metadata_in to manually specify special dtypes of the features. Stage 1 Generators: Fitting AsTypeFeatureGenerator... Note: Converting 1 features to boolean dtype as they only contain 2 unique values. Stage 2 Generators: Fitting FillNaFeatureGenerator... Stage 3 Generators: Fitting IdentityFeatureGenerator... Stage 4 Generators: Fitting DropUniqueFeatureGenerator... Training model for location A... Stage 5 Generators: Fitting DropDuplicatesFeatureGenerator... Useless Original Features (Count: 2): ['elevation:m', 'location'] These features carry no predictive signal and should be manually investigated. This is typically a feature which has the same value for all rows. These features do not need to be present at inference time. Types of features in original data (raw dtype, special dtypes): ('float', []) : 29 | ['ceiling_height_agl:m', 'clear_sky_energy_1h:J', 'clear_sky_rad:W', 'cloud_base_agl:m', 'diffuse_rad:W', ...] ('int', []) : 1 | ['is_estimated'] Types of features in processed data (raw dtype, special dtypes): ('float', []) : 29 | ['ceiling_height_agl:m', 'clear_sky_energy_1h:J', 'clear_sky_rad:W', 'cloud_base_agl:m', 'diffuse_rad:W', ('int', ['bool']) : 1 | ['is_estimated']

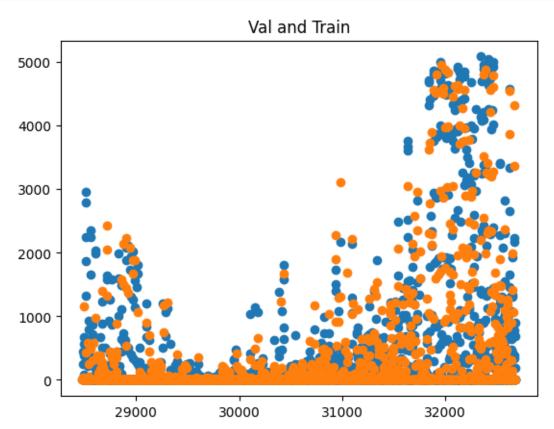
0.1s = Fit runtime

```
30 features in original data used to generate 30 features in processed
data.
        Train Data (Processed) Memory Usage: 7.53 MB (0.0% of available memory)
Data preprocessing and feature engineering runtime = 0.15s ...
AutoGluon will gauge predictive performance using evaluation metric:
'mean_absolute_error'
        This metric's sign has been flipped to adhere to being higher is better.
The metric score can be multiplied by -1 to get the metric value.
        To change this, specify the eval metric parameter of Predictor()
use_bag_holdout=True, will use tuning_data as holdout (will not be used for
early stopping).
User-specified model hyperparameters to be fit:
        'NN_TORCH': {},
        'GBM': [{'extra_trees': True, 'ag_args': {'name_suffix': 'XT'}}, {},
'GBMLarge'],
        'CAT': {},
        'XGB': {},
        'FASTAI': {},
        'RF': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'XT': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'KNN': [{'weights': 'uniform', 'ag_args': {'name_suffix': 'Unif'}},
{'weights': 'distance', 'ag_args': {'name_suffix': 'Dist'}}],
Fitting 11 L1 models ...
Fitting model: KNeighborsUnif_BAG_L1 ... Training model for up to 599.85s of the
599.85s of remaining time.
        -192.5056
                         = Validation score (-mean absolute error)
        0.03s
                = Training runtime
        0.37s
                 = Validation runtime
Fitting model: KNeighborsDist_BAG_L1 ... Training model for up to 599.36s of the
599.36s of remaining time.
        -194.3426
                         = Validation score
                                              (-mean_absolute_error)
        0.03s
                = Training
                              runtime
        0.37s
                = Validation runtime
Fitting model: LightGBMXT_BAG_L1 ... Training model for up to 598.9s of the
598.9s of remaining time.
        Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -91.2719
                         = Validation score (-mean_absolute_error)
```

```
28.15s = Training
                            runtime
       16.98s = Validation runtime
Fitting model: LightGBM BAG_L1 ... Training model for up to 561.3s of the 561.3s
of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -101.1843
                        = Validation score (-mean absolute error)
       20.01s = Training
                             runtime
       2.61s = Validation runtime
Fitting model: RandomForestMSE_BAG_L1 ... Training model for up to 538.35s of
the 538.35s of remaining time.
       -109.331
                        = Validation score (-mean_absolute_error)
       7.16s = Training
                             runtime
       1.05s
              = Validation runtime
Fitting model: CatBoost_BAG_L1 ... Training model for up to 528.99s of the
528.99s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -107.41 = Validation score (-mean_absolute_error)
       189.88s = Training
                             runtime
       0.09s
                = Validation runtime
Fitting model: ExtraTreesMSE BAG L1 ... Training model for up to 337.97s of the
337.97s of remaining time.
       -112.8359
                        = Validation score (-mean_absolute_error)
       1.42s = Training runtime
       1.04s
                = Validation runtime
Fitting model: NeuralNetFastAI BAG L1 ... Training model for up to 334.36s of
the 334.35s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -112.9022
                        = Validation score (-mean_absolute_error)
       39.22s = Training
                            runtime
       0.48s
                = Validation runtime
Fitting model: XGBoost_BAG_L1 ... Training model for up to 292.47s of the
292.47s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -106.5069
                        = Validation score (-mean_absolute_error)
       7.9s
                = Training
                            runtime
                = Validation runtime
       0.32s
Fitting model: NeuralNetTorch_BAG_L1 ... Training model for up to 282.44s of the
282.44s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
                        = Validation score (-mean_absolute_error)
        -94.4412
       128.35s = Training runtime
       0.32s
                = Validation runtime
Fitting model: LightGBMLarge_BAG_L1 ... Training model for up to 152.67s of the
```

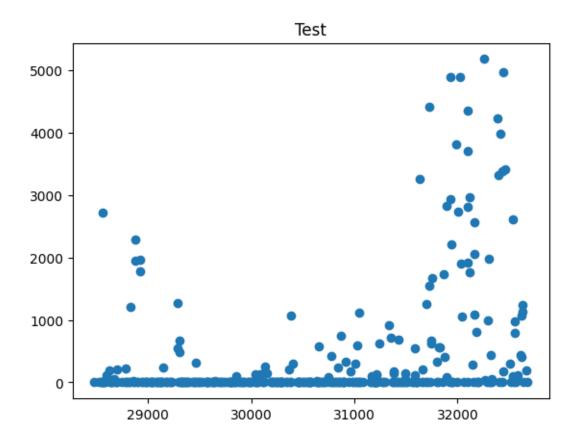
```
Fitting 8 child models (S1F1 - S1F8) | Fitting with
     ParallelLocalFoldFittingStrategy
            -98.4742
                             = Validation score (-mean_absolute_error)
            92.28s = Training
                                 runtime
                     = Validation runtime
            26.66s
     Completed 1/20 k-fold bagging repeats ...
     Fitting model: WeightedEnsemble_L2 ... Training model for up to 360.0s of the
     49.71s of remaining time.
            -88.8815
                             = Validation score
                                                 (-mean_absolute_error)
            0.42s
                     = Training
                                 runtime
            0.0s
                     = Validation runtime
     AutoGluon training complete, total runtime = 550.81s ... Best model:
     "WeightedEnsemble L2"
     TabularPredictor saved. To load, use: predictor =
     TabularPredictor.load("AutogluonModels/submission_116_A/")
     Evaluation: mean_absolute_error on test data: -87.45214541418483
            Note: Scores are always higher_is_better. This metric score can be
     multiplied by -1 to get the metric value.
     Evaluations on test data:
         "mean_absolute_error": -87.45214541418483,
         "root_mean_squared_error": -265.60417654453016,
         "mean_squared_error": -70545.57859789794,
         "r2": 0.9218862757955032,
         "pearsonr": 0.9605260607641231,
         "median_absolute_error": -2.8622360229492188
     }
     Evaluation on test data:
     -87.45214541418483
[19]: import matplotlib.pyplot as plt
     leaderboards = [None, None, None]
     def leaderboard_for_location(i, loc):
         if use_tune_data:
             plt.scatter(train_data[(train_data["location"] == loc) &__
       ⇔train_data[(train_data["location"] == loc) &_
       plt.scatter(tuning_data[tuning_data["location"] == loc]["y"].index,__
       stuning_data[tuning_data["location"] == loc]["y"])
             plt.title("Val and Train")
             plt.show()
             if use_test_data:
                 lb = predictors[i].leaderboard(test_data[test_data["location"] ==_u
       →loc])
```

152.67s of remaining time.



```
model score_test
                                        score_val pred_time_test
pred_time_val
                fit_time pred_time_test_marginal pred_time_val_marginal
fit_time_marginal stack_level can_infer fit_order
        LightGBMXT_BAG_L1 -85.653621 -91.271933
                                                         0.920395
16.977771
           28.148052
                                     0.920395
                                                            16.977771
28.148052
                            True
      WeightedEnsemble_L2 -87.452145 -88.881501
                                                         1.074398
17.296977 156.915241
                                     0.003499
                                                            0.000659
0.415119
                                        12
                           True
     LightGBMLarge_BAG_L1 -95.107791 -98.474240
                                                        3.284012
```

26.660846	92.283242		3.284012	26.660846
92.283242				
3	LightGBM_BAG_L1	-97.939220	-101.184336	0.352891
2.606017	20.010375	0	.352891	2.606017
20.010375	1	True	4	
4 NeuralNetTorch_BAG_L1		-101.944230	-94.441176	0.150504
0.318547	128.352071	0	.150504	0.318547
128.352071	l 1	True	10	
	CatBoost_BAG_L1			0.063859
	189.879921			0.088434
189.879921	1	True	6	
	raTreesMSE_BAG_L1			
	1.416519			1.040675
1.416519	1	True	7	
7	XGBoost_BAG_L1	-108.915558	-106.506926	0.126528
0.315428	7.896552	0	.126528	0.315428
	1			
8 Randon	nForestMSE_BAG_L1	-110.304078	-109.331006	0.584841
1.053334	7.164977	0	.584841	1.053334
	1			
	LNetFastAI_BAG_L1			
0.481372	39.217984	0	. 183729	0.481372
39.217984	1	True	8	
	ghborsUnif_BAG_L1			
	0.031718			0.365585
0.031718	1	True	1	
	ghborsDist_BAG_L1			0.011993
	0.030219			0.365703
0.030219	1	True	2	



```
[20]: loc = "B"
    predictors[1] = fit_predictor_for_location(loc)
    leaderboards[1] = leaderboard_for_location(1, loc)
```

Presets specified: ['best_quality']

Stack configuration (auto_stack=True): num_stack_levels=0, num_bag_folds=8,

num_bag_sets=20

Beginning AutoGluon training ... Time limit = 600s

AutoGluon will save models to "AutogluonModels/submission_116_B/"

AutoGluon Version: 0.8.2

Training model for location B...

Python Version: 3.10.12 Operating System: Linux Platform Machine: x86_64

Platform Version: #1 SMP Debian 5.10.197-1 (2023-09-29)

Disk Space Avail: 192.42 GB / 315.93 GB (60.9%)

Train Data Rows: 26090
Train Data Columns: 32
Tuning Data Rows: 1489
Tuning Data Columns: 32

```
Label Column: y
Preprocessing data ...
AutoGluon infers your prediction problem is: 'regression' (because dtype of
label-column == float and many unique label-values observed).
        Label info (max, min, mean, stddev): (1152.3, -0.0, 102.65906,
210.00582)
        If 'regression' is not the correct problem_type, please manually specify
the problem_type parameter during predictor init (You may specify problem_type
as one of: ['binary', 'multiclass', 'regression'])
Using Feature Generators to preprocess the data ...
Fitting AutoMLPipelineFeatureGenerator...
        Available Memory:
                                             130409.67 MB
        Train Data (Original) Memory Usage: 8.44 MB (0.0% of available memory)
        Inferring data type of each feature based on column values. Set
feature_metadata_in to manually specify special dtypes of the features.
        Stage 1 Generators:
                Fitting AsTypeFeatureGenerator...
                        Note: Converting 1 features to boolean dtype as they
only contain 2 unique values.
        Stage 2 Generators:
                Fitting FillNaFeatureGenerator...
        Stage 3 Generators:
                Fitting IdentityFeatureGenerator...
        Stage 4 Generators:
                Fitting DropUniqueFeatureGenerator...
        Stage 5 Generators:
                Fitting DropDuplicatesFeatureGenerator...
        Useless Original Features (Count: 2): ['elevation:m', 'location']
                These features carry no predictive signal and should be manually
investigated.
                This is typically a feature which has the same value for all
rows.
                These features do not need to be present at inference time.
        Types of features in original data (raw dtype, special dtypes):
                ('float', []): 29 | ['ceiling height agl:m',
'clear_sky_energy_1h:J', 'clear_sky_rad:W', 'cloud_base_agl:m', 'diffuse_rad:W',
...]
                ('int', []) : 1 | ['is_estimated']
        Types of features in processed data (raw dtype, special dtypes):
                                  : 29 | ['ceiling_height_agl:m',
                ('float', [])
'clear_sky_energy_1h:J', 'clear_sky_rad:W', 'cloud_base_agl:m', 'diffuse_rad:W',
...]
                ('int', ['bool']) : 1 | ['is_estimated']
        0.1s = Fit runtime
        30 features in original data used to generate 30 features in processed
data.
```

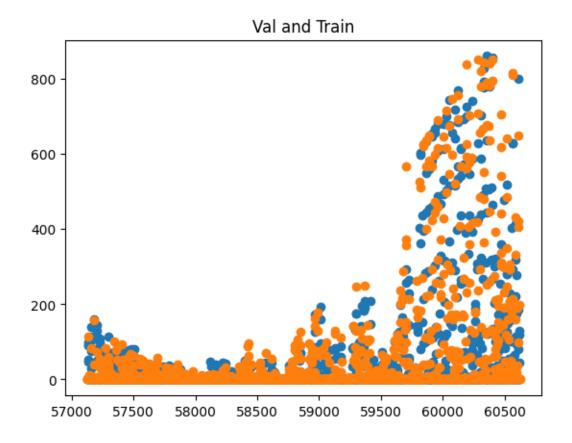
Data preprocessing and feature engineering runtime = 0.13s ...

Train Data (Processed) Memory Usage: 6.43 MB (0.0% of available memory)

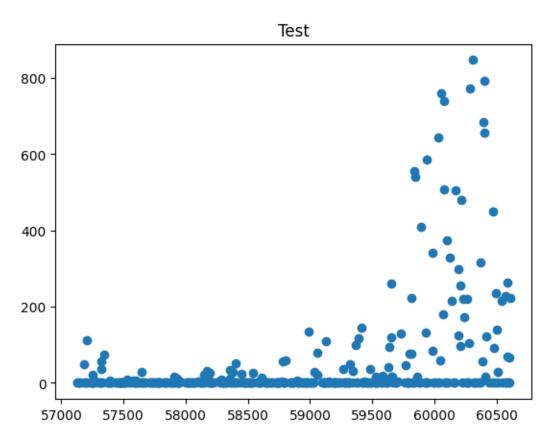
```
AutoGluon will gauge predictive performance using evaluation metric:
'mean_absolute_error'
        This metric's sign has been flipped to adhere to being higher_is_better.
The metric score can be multiplied by -1 to get the metric value.
        To change this, specify the eval metric parameter of Predictor()
use_bag_holdout=True, will use tuning_data as holdout (will not be used for
early stopping).
User-specified model hyperparameters to be fit:
{
        'NN_TORCH': {},
        'GBM': [{'extra_trees': True, 'ag_args': {'name_suffix': 'XT'}}, {},
'GBMLarge'],
        'CAT': {},
        'XGB': {},
        'FASTAI': {},
        'RF': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'XT': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'KNN': [{'weights': 'uniform', 'ag args': {'name_suffix': 'Unif'}},
{'weights': 'distance', 'ag_args': {'name_suffix': 'Dist'}}],
Fitting 11 L1 models ...
Fitting model: KNeighborsUnif_BAG_L1 ... Training model for up to 599.87s of the
599.86s of remaining time.
        -28.3131
                         = Validation score (-mean_absolute_error)
        0.02s
                = Training
                             runtime
        0.31s
                = Validation runtime
Fitting model: KNeighborsDist BAG L1 ... Training model for up to 599.48s of the
599.47s of remaining time.
        -28.0892
                         = Validation score (-mean absolute error)
        0.02s = Training
                              runtime
                = Validation runtime
Fitting model: LightGBMXT_BAG_L1 ... Training model for up to 599.09s of the
599.09s of remaining time.
        Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -12.6139
                         = Validation score (-mean absolute error)
        25.9s
                = Training
                              runtime
                = Validation runtime
Fitting model: LightGBM_BAG_L1 ... Training model for up to 567.76s of the
567.76s of remaining time.
```

```
Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -13.4913
                        = Validation score (-mean_absolute_error)
       20.79s = Training
                             runtime
       2.35s = Validation runtime
Fitting model: RandomForestMSE_BAG_L1 ... Training model for up to 544.11s of
the 544.1s of remaining time.
       -14.5572
                        = Validation score (-mean_absolute_error)
       5.44s = Training runtime
                = Validation runtime
       0.85s
Fitting model: CatBoost_BAG_L1 ... Training model for up to 536.97s of the
536.97s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
                        = Validation score (-mean_absolute_error)
       -13.8397
       187.03s = Training runtime
                = Validation runtime
Fitting model: ExtraTreesMSE BAG_L1 ... Training model for up to 348.66s of the
348.66s of remaining time.
       -14.0445
                        = Validation score (-mean absolute error)
       1.12s = Training
                             runtime
       0.84s = Validation runtime
Fitting model: NeuralNetFastAI_BAG_L1 ... Training model for up to 345.81s of
the 345.81s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
                        = Validation score (-mean_absolute_error)
        -13.6178
       32.4s = Training
                             runtime
       0.43s
                = Validation runtime
Fitting model: XGBoost_BAG_L1 ... Training model for up to 311.94s of the
311.93s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -13.8359
                        = Validation score (-mean_absolute_error)
       42.67s = Training
                            runtime
                = Validation runtime
Fitting model: NeuralNetTorch_BAG_L1 ... Training model for up to 266.23s of the
266.23s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -12.2599
                        = Validation score (-mean_absolute_error)
       110.78s = Training
                             runtime
                = Validation runtime
Fitting model: LightGBMLarge BAG_L1 ... Training model for up to 153.97s of the
153.97s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -13.0194
                        = Validation score (-mean_absolute_error)
```

```
78.22s = Training
                             runtime
        10.64s = Validation runtime
Completed 1/20 k-fold bagging repeats ...
Fitting model: WeightedEnsemble_L2 ... Training model for up to 360.0s of the
68.37s of remaining time.
        -11.8259
                         = Validation score (-mean_absolute_error)
        0.4s = Training
                             runtime
                 = Validation runtime
AutoGluon training complete, total runtime = 532.06s ... Best model:
"WeightedEnsemble_L2"
TabularPredictor saved. To load, use: predictor =
TabularPredictor.load("AutogluonModels/submission_116_B/")
Evaluation: mean_absolute_error on test data: -10.752526683523694
        Note: Scores are always higher_is_better. This metric score can be
multiplied by -1 to get the metric value.
Evaluations on test data:
{
    "mean_absolute_error": -10.752526683523694,
    "root_mean_squared_error": -32.460020162727645,
    "mean_squared_error": -1053.6529089646851,
    "r2": 0.9459186423714476,
    "pearsonr": 0.9733158998994246,
    "median_absolute_error": -0.21907338500022888
}
Evaluation on test data:
-10.752526683523694
```



mod	el score_test score	_val pred_time_test	<pre>pred_time_val</pre>				
fit_time pred_time_test_marginal pred_time_val_marginal fit_time_marginal							
stack_level can_infer fit_order							
0 WeightedEnsemble_	L2 -10.752527 -11.82	5878 4.185191	27.053099				
248.823280	0.004308	0.000548	0.404854				
2 True 12							
1 LightGBMXT_BAG_	L1 -11.240628 -12.613	3925 1.091974	14.853881				
25.896544	1.091974	14.853881	25.896544				
1 True 3							
2 NeuralNetTorch_BAG_	L1 -11.379913 -12.259	0.161163	0.284024				
110.783058	0.161163	0.284024	110.783058				
1 True 10							
3 LightGBMLarge_BAG_	L1 -12.457880 -13.019	2.343053	10.640155				
78.221396	2.343053	10.640155	78.221396				
1 True 11							
4 ExtraTreesMSE_BAG_							
1.121238	0.406377	0.841873	1.121238				
1 True 7							
5 LightGBM_BAG_							
20.794421	0.629032	2.354633	20.794421				
1 True 4							



```
Presets specified: ['best quality']
Stack configuration (auto_stack=True): num_stack_levels=0, num_bag_folds=8,
num_bag_sets=20
Beginning AutoGluon training ... Time limit = 600s
AutoGluon will save models to "AutogluonModels/submission_116_C/"
AutoGluon Version: 0.8.2
                    3.10.12
Python Version:
Operating System:
                    Linux
Platform Machine:
                   x86_64
Training model for location C...
Platform Version: #1 SMP Debian 5.10.197-1 (2023-09-29)
Disk Space Avail:
                   190.69 GB / 315.93 GB (60.4%)
Train Data Rows:
                    22830
Train Data Columns: 32
Tuning Data Rows:
                     1500
Tuning Data Columns: 32
Label Column: y
Preprocessing data ...
AutoGluon infers your prediction problem is: 'regression' (because dtype of
label-column == float and label-values can't be converted to int).
        Label info (max, min, mean, stddev): (999.6, 0.0, 84.9993, 172.88044)
        If 'regression' is not the correct problem_type, please manually specify
the problem_type parameter during predictor init (You may specify problem_type
as one of: ['binary', 'multiclass', 'regression'])
Using Feature Generators to preprocess the data ...
Fitting AutoMLPipelineFeatureGenerator...
        Available Memory:
                                             130137.47 MB
        Train Data (Original) Memory Usage: 7.45 MB (0.0% of available memory)
        Inferring data type of each feature based on column values. Set
feature_metadata_in to manually specify special dtypes of the features.
        Stage 1 Generators:
                Fitting AsTypeFeatureGenerator...
                        Note: Converting 1 features to boolean dtype as they
only contain 2 unique values.
        Stage 2 Generators:
                Fitting FillNaFeatureGenerator...
        Stage 3 Generators:
                Fitting IdentityFeatureGenerator...
        Stage 4 Generators:
                Fitting DropUniqueFeatureGenerator...
        Stage 5 Generators:
                Fitting DropDuplicatesFeatureGenerator...
        Useless Original Features (Count: 2): ['elevation:m', 'location']
                These features carry no predictive signal and should be manually
investigated.
```

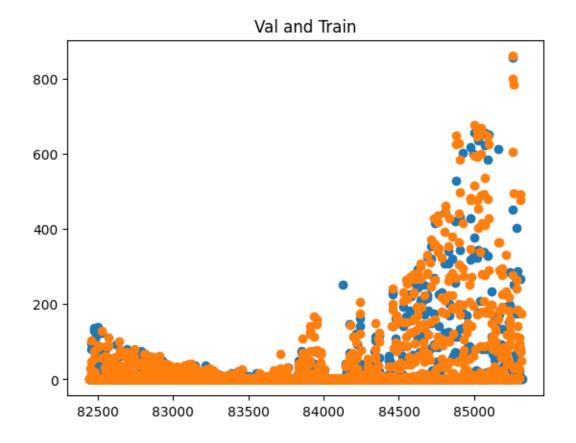
leaderboards[2] = leaderboard_for_location(2, loc)

```
This is typically a feature which has the same value for all
rows.
                These features do not need to be present at inference time.
        Types of features in original data (raw dtype, special dtypes):
                ('float', []) : 29 | ['ceiling height agl:m',
'clear_sky_energy_1h:J', 'clear_sky_rad:W', 'cloud_base_agl:m', 'diffuse_rad:W',
                ('int', []) : 1 | ['is_estimated']
        Types of features in processed data (raw dtype, special dtypes):
                ('float', []) : 29 | ['ceiling_height_agl:m',
'clear_sky_energy_1h:J', 'clear_sky_rad:W', 'cloud_base_agl:m', 'diffuse_rad:W',
...]
                ('int', ['bool']) : 1 | ['is_estimated']
        0.1s = Fit runtime
        30 features in original data used to generate 30 features in processed
data.
        Train Data (Processed) Memory Usage: 5.67 MB (0.0% of available memory)
Data preprocessing and feature engineering runtime = 0.13s ...
AutoGluon will gauge predictive performance using evaluation metric:
'mean absolute error'
       This metric's sign has been flipped to adhere to being higher_is_better.
The metric score can be multiplied by -1 to get the metric value.
        To change this, specify the eval_metric parameter of Predictor()
use_bag_holdout=True, will use tuning_data as holdout (will not be used for
early stopping).
User-specified model hyperparameters to be fit:
        'NN_TORCH': {},
        'GBM': [{'extra_trees': True, 'ag_args': {'name_suffix': 'XT'}}, {},
'GBMLarge'],
        'CAT': {},
        'XGB': {},
        'FASTAI': {},
        'RF': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'XT': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'KNN': [{'weights': 'uniform', 'ag args': {'name_suffix': 'Unif'}},
{'weights': 'distance', 'ag_args': {'name_suffix': 'Dist'}}],
Fitting 11 L1 models ...
Fitting model: KNeighborsUnif_BAG_L1 ... Training model for up to 599.87s of the
```

```
599.86s of remaining time.
       -21.4098
                        = Validation score (-mean_absolute_error)
       0.02s = Training
                            runtime
       0.31s = Validation runtime
Fitting model: KNeighborsDist_BAG_L1 ... Training model for up to 599.49s of the
599.48s of remaining time.
       -21.4688
                        = Validation score (-mean absolute error)
       0.02s
                = Training
                            runtime
       0.22s = Validation runtime
Fitting model: LightGBMXT_BAG_L1 ... Training model for up to 599.18s of the
599.18s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -13.017 = Validation score (-mean_absolute_error)
       25.46s
                = Training
                            runtime
       11.99s = Validation runtime
Fitting model: LightGBM_BAG_L1 ... Training model for up to 569.04s of the
569.03s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
       -14.0277
                        = Validation score (-mean absolute error)
       20.92s = Training
                            runtime
                = Validation runtime
Fitting model: RandomForestMSE_BAG_L1 ... Training model for up to 545.04s of
the 545.04s of remaining time.
       -16.9426
                        = Validation score (-mean_absolute_error)
       4.44s = Training
                            runtime
       0.71s = Validation runtime
Fitting model: CatBoost_BAG_L1 ... Training model for up to 539.28s of the
539.28s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
{\tt ParallelLocalFoldFittingStrategy}
       -13.9433
                        = Validation score (-mean_absolute_error)
        184.97s = Training
                             runtime
       0.07s
                = Validation runtime
Fitting model: ExtraTreesMSE_BAG_L1 ... Training model for up to 353.07s of the
353.07s of remaining time.
       -15.6697
                        = Validation score (-mean absolute error)
       0.91s = Training runtime
                = Validation runtime
       0.72s
Fitting model: NeuralNetFastAI_BAG_L1 ... Training model for up to 350.76s of
the 350.76s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -14.8995
                        = Validation score (-mean_absolute_error)
       28.94s = Training runtime
       0.37s
                = Validation runtime
```

Fitting model: XGBoost BAG L1 ... Training model for up to 320.27s of the

```
320.27s of remaining time.
        Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -14.5551
                         = Validation score (-mean_absolute_error)
        40.76s = Training
                             runtime
        1.13s
                = Validation runtime
Fitting model: NeuralNetTorch BAG L1 ... Training model for up to 276.88s of the
276.88s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -14.3338
                         = Validation score (-mean_absolute_error)
       70.17s = Training
                             runtime
                = Validation runtime
        0.26s
Fitting model: LightGBMLarge BAG_L1 ... Training model for up to 205.37s of the
205.37s of remaining time.
        Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -13.1492
                         = Validation score (-mean_absolute_error)
       77.17s = Training
                             runtime
        7.86s
              = Validation runtime
Completed 1/20 k-fold bagging repeats ...
Fitting model: WeightedEnsemble_L2 ... Training model for up to 360.0s of the
121.52s of remaining time.
        -12.4438
                         = Validation score (-mean_absolute_error)
        0.4s
                = Training
                             runtime
        0.0s
                 = Validation runtime
AutoGluon training complete, total runtime = 478.9s ... Best model:
"WeightedEnsemble_L2"
TabularPredictor saved. To load, use: predictor =
TabularPredictor.load("AutogluonModels/submission_116_C/")
Evaluation: mean_absolute_error on test data: -16.423423115474755
        Note: Scores are always higher_is_better. This metric score can be
multiplied by -1 to get the metric value.
Evaluations on test data:
    "mean_absolute_error": -16.423423115474755,
    "root mean squared error": -45.333225477603136,
    "mean_squared_error": -2055.1013322032063,
    "r2": 0.8502733302321988,
    "pearsonr": 0.9226683058608164,
    "median_absolute_error": -0.5052815079689026
}
Evaluation on test data:
-16.423423115474755
```



model	score_test score_val	<pre>pred_time_test</pre>	<pre>pred_time_val</pre>
fit_time pred_time_test_marginal pred_time_val_marginal fit_time_marginal			
stack_level can_infer fit_order			
0 WeightedEnsemble_L2	-16.423423 -12.443783	3.420968	20.792880
202.152997	0.004219	0.000570	0.401286
2 True 12			
1 LightGBMXT_BAG_L1	-17.242135 -13.017020	0.939533	11.993397
25.455097 0	.939533	11.993397	25.455097
1 True 3			
2 LightGBMLarge_BAG_L1	-17.377540 -13.149177	2.146870	7.857003
77.170267 2	.146870	7.857003	77.170267
1 True 11			
3 NeuralNetTorch_BAG_L1	-17.415137 -14.333768	0.152290	0.264330
70.167785 0	.152290	0.264330	70.167785
1 True 10			
4 LightGBM_BAG_L1			
20.915712 0	.479066	3.035052	20.915712
1 True 4			
5 NeuralNetFastAI_BAG_L1			
	.167573	0.370983	28.936989
1 True 8			

CatBoost_BAG_L1 -17.840705 -13.943283 0.061594 0.071216

184.966420 0.061594 0.071216 184.966420

1 True 6

7 XGBoost_BAG_L1 -18.247367 -14.555117 0.354156 1.134426

40.762012 0.354156 1.134426 40.762012

1 True 9

8 ExtraTreesMSE_BAG_L1 -19.561629 -15.669666 0.322408 0.721524

0.907907 0.322408 0.721524 0.907907

1 True 7

9 RandomForestMSE_BAG_L1 -21.105039 -16.942578 0.275939 0.707568

4.440789 0.275939 0.707568 4.440789

1 True 5

10 KNeighborsUnif_BAG_L1 -22.523308 -21.409777 0.010485 0.306598

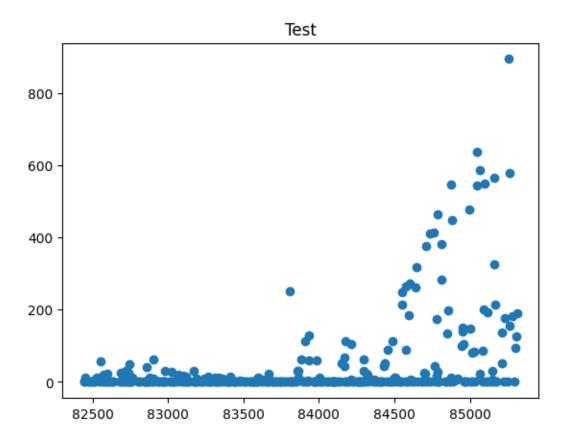
0.021573 0.010485 0.306598 0.021573

1 True 1

11 KNeighborsDist_BAG_L1 -22.660997 -21.468828 0.014170 0.221102

0.021338 0.014170 0.221102 0.021338

1 True 2

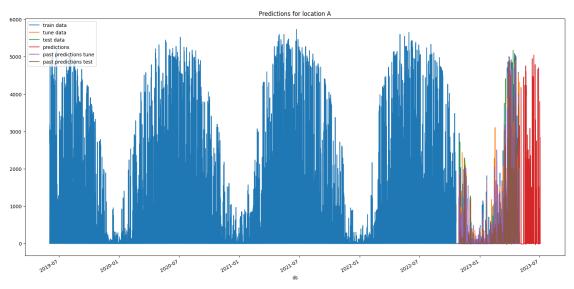


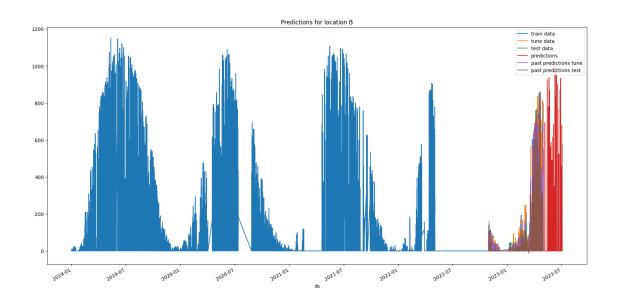
[]: # save leaderboards to csv pd.concat(leaderboards).to_csv(f"leaderboards/{new_filename}.csv")

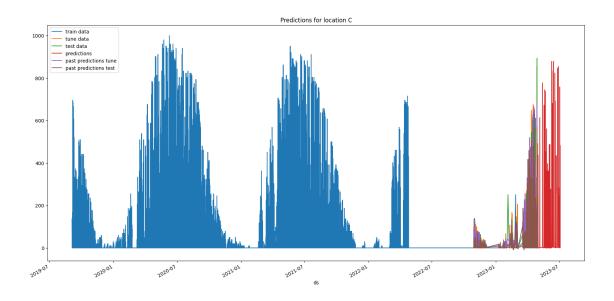
5 Submit

```
[23]: import pandas as pd
      import matplotlib.pyplot as plt
      future test data = TabularDataset('X test raw.csv')
      future_test_data["ds"] = pd.to_datetime(future_test_data["ds"])
      #test_data
     Loaded data from: X_test_raw.csv | Columns = 33 / 33 | Rows = 4608 -> 4608
[24]: test ids = TabularDataset('test.csv')
      test_ids["time"] = pd.to_datetime(test_ids["time"])
      # merge test data with test ids
      future_test_data_merged = pd.merge(future_test_data, test_ids, how="inner",_
       →right_on=["time", "location"], left_on=["ds", "location"])
      #test_data_merged
     Loaded data from: test.csv | Columns = 4 / 4 | Rows = 2160 -> 2160
[25]: # predict, grouped by location
      predictions = []
      location_map = {
          "A": 0,
          "B": 1.
          "C": 2
      for loc, group in future_test_data.groupby('location'):
          i = location_map[loc]
          subset = future_test_data_merged[future_test_data_merged["location"] ==__
       →loc].reset_index(drop=True)
          #print(subset)
          pred = predictors[i].predict(subset)
          subset["prediction"] = pred
          predictions.append(subset)
          # get past predictions
          #train_data.loc[train_data["location"] == loc, "prediction"] = __
       →predictors[i].predict(train_data[train_data["location"] == loc])
          if use tune data:
              tuning_data.loc[tuning_data["location"] == loc, "prediction"] = __
       predictors[i].predict(tuning_data[tuning_data["location"] == loc])
          if use_test_data:
              test_data.loc[test_data["location"] == loc, "prediction"] = ___
       opredictors[i].predict(test_data[test_data["location"] == loc])
```

```
[26]: # plot predictions for location A, in addition to train data for A
      for loc, idx in location_map.items():
          fig, ax = plt.subplots(figsize=(20, 10))
          # plot train data
          train_data[train_data["location"] == loc].plot(x='ds', y='y', ax=ax,__
       ⇔label="train data")
          if use tune data:
              tuning_data[tuning_data["location"] == loc].plot(x='ds', y='y', ax=ax, __
       ⇔label="tune data")
          if use_test_data:
              test_data[test_data["location"] == loc].plot(x='ds', y='y', ax=ax,__
       ⇔label="test data")
          # plot predictions
          predictions[idx].plot(x='ds', y='prediction', ax=ax, label="predictions")
          # plot past predictions
          #train_data_with_dates[train_data_with_dates["location"] == loc].plot(x='ds',__
       ⇒y='prediction', ax=ax, label="past predictions")
          #train_data[train_data["location"] == loc].plot(x='ds', y='prediction',_
       \Rightarrow ax=ax, label="past predictions train")
          if use tune data:
              tuning_data[tuning_data["location"] == loc].plot(x='ds', y='prediction', u
       →ax=ax, label="past predictions tune")
          if use test data:
              test_data[test_data["location"] == loc].plot(x='ds', y='prediction',_
       ⇔ax=ax, label="past predictions test")
          # title
          ax.set_title(f"Predictions for location {loc}")
```







```
[27]: temp_predictions = [prediction.copy() for prediction in predictions]
if clip_predictions:
    # clip predictions smaller than 0 to 0
    for pred in temp_predictions:
        # print smallest prediction
        print("Smallest prediction:", pred["prediction"].min())
        pred.loc[pred["prediction"] < 0, "prediction"] = 0
        print("Smallest prediction after clipping:", pred["prediction"].min())</pre>
```

```
# Instead of clipping, shift all prediction values up by the largest negative
       \rightarrow number.
      # This way, the smallest prediction will be 0.
      elif shift_predictions:
          for pred in temp predictions:
              # print smallest prediction
              print("Smallest prediction:", pred["prediction"].min())
              pred["prediction"] = pred["prediction"] - pred["prediction"].min()
              print("Smallest prediction after clipping:", pred["prediction"].min())
      elif shift_predictions_by_average_of_negatives_then_clip:
          for pred in temp_predictions:
              # print smallest prediction
              print("Smallest prediction:", pred["prediction"].min())
              mean_negative = pred[pred["prediction"] < 0]["prediction"].mean()</pre>
              # if not nan
              if mean_negative == mean_negative:
                  pred["prediction"] = pred["prediction"] - mean_negative
              pred.loc[pred["prediction"] < 0, "prediction"] = 0</pre>
              print("Smallest prediction after clipping:", pred["prediction"].min())
      # concatenate predictions
      submissions_df = pd.concat(temp_predictions)
      submissions_df = submissions_df[["id", "prediction"]]
      submissions_df
     Smallest prediction: -33.170387
     Smallest prediction after clipping: 0.0
     Smallest prediction: -1.054768
     Smallest prediction after clipping: 0.0
     Smallest prediction: -0.9760284
     Smallest prediction after clipping: 0.0
[27]:
             id prediction
      0
              0
                  0.000000
      1
              1
                   0.000000
      2
              2
                   0.000000
      3
              3
                  7.782601
              4 285.853760
      715 2155 58.165791
      716 2156
                  36.872784
      717 2157
                  10.204181
```

```
718 2158 1.459767
719 2159 0.874871
```

[2160 rows x 2 columns]

```
# Save the submission DataFrame to submissions folder, create new name based on last submission, format is submission_<last_submission_number + 1>.csv

# Save the submission

print(f"Saving submission to submissions/{new_filename}.csv")

submissions_df.to_csv(os.path.join('submissions', f"{new_filename}.csv"), usindex=False)

print("jall1a")
```

Saving submission to submissions/submission_116.csv jall1a

These features in provided data are not utilized by the predictor and will be ignored: ['ds', 'elevation:m', 'location', 'prediction']
Computing feature importance via permutation shuffling for 30 features using 360 rows with 10 shuffle sets... Time limit: 600s...

Calculating feature importance for location A...

```
348.81s = Expected runtime (34.88s per shuffle set)
44.25s = Actual runtime (Completed 10 of 10 shuffle sets)
```

These features in provided data are not utilized by the predictor and will be ignored: ['ds', 'elevation:m', 'location', 'prediction']
Computing feature importance via permutation shuffling for 30 features using 362

Computing feature importance via permutation shuffling for 30 features using 362 rows with 10 shuffle sets... Time limit: 600s...

Calculating feature importance for location B...

```
1205.89s = Expected runtime (120.59s per shuffle set)
```

```
140.92s = Actual runtime (Completed 10 of 10 shuffle sets)
These features in provided data are not utilized by the predictor and will be ignored: ['ds', 'elevation:m', 'location', 'prediction']
Computing feature importance via permutation shuffling for 30 features using 364 rows with 10 shuffle sets... Time limit: 600s...
```

Calculating feature importance for location C...

1022.66s = Expected runtime (102.27s per shuffle set)

```
[]: # import subprocess
     # def execute git command(directory, command):
           """Execute a Git command in the specified directory."""
     #
               result = subprocess.check\_output(['git', '-C', directory] + command, \_
      ⇔stderr=subprocess.STDOUT)
               return result.decode('utf-8').strip(), True
           except subprocess.CalledProcessError as e:
               print(f"Git\ command\ failed\ with\ message:\ \{e.output.decode('utf-8').
      ⇔strip()}")
               return e.output.decode('utf-8').strip(), False
     # git_repo_path = "."
     # execute_qit_command(qit_repo_path, ['confiq', 'user.email',_
      → 'henrikskoq01@qmail.com'])
     # execute_git_command(git_repo_path, ['config', 'user.name', hello if hello is_
      ⇔not None else 'Henrik eller Jørgen'])
     # branch_name = new_filename
     # # add datetime to branch name
     # branch_name += f''_{pd}.Timestamp.now().strftime('%Y-%m-%d_%H-%M-%S')}''
     # commit msq = "run result"
     # execute_git_command(git_repo_path, ['checkout', '-b',branch_name])
```

[]: